

## ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh faktor fundamental perusahaan pada harga saham, Sampel yang diambil adalah perusahaan *Basic Industry and Chemicals* yang terdaftar di Bursa Efek Indonesia pada periode 2012-2016.

Penelitian ini menggunakan data sekunder yang diperoleh dari Bursa Efek Indonesia (BEI). Populasi dalam penelitian ini diperoleh total sampel sebanyak 18 perusahaan yang ditentukan melalui *purposive sampling*. Metode analisis yang digunakan adalah teknik analisis regresi linear berganda dengan alat bantu SPSS (*Statistical Product and Service Solutions*).

Hasil penelitian menunjukkan bahwa secara simultan variabel independen mempunyai pengaruh sebesar 69,5% terhadap harga saham. Secara persial variabel *Return on Equity*, *Earning Per Share* dan *Price Book Value* berpengaruh signifikan terhadap harga saham dengan nilai signifikansi sebesar 0,008, 0,005 dan 0,002. Sedangkan *Return on Asset* tidak berpengaruh signifikan terhadap harga saham dengan nilai signifikan sebesar 0,970.

Kata kunci: *Return on Equity*, *Return on Asset*, *Earning Per Share*, *Price Book Value* dan harga saham.



## ABSTRACT

This research aims to examine the influence of the company's fundamental factors on the stock prices, The samples that been taken are Basic Industry and Chemicals companies which is listed in the Indonesia Stock Exchange in the 2012-2016 period.

This research used secondary data that obtained from Indonesia Stock Exchange (IDX). The population in this research obtained sample with the total of 18 companies determined through the purposive sampling. The analytical method that used is multiple linear regression analysis technique with using SPSS (Statistical Product and Service Solutions) tool.

The results showed that simultaneously the independent variables had an influence of 69.5% on the stock prices. In partial variables Return on Equity, Earning Per Share and Price Book Value has significant influence on the stock prices with a significance value of 0.008, 0.005 and 0.002. While Return on Asset does not have a significant influenced on the stock prices with a significant value of 0.970.

Keywords: *Return on equity, return on asset, earning per share, price book value and stock prices.*

